

FIG. 1

100

104

PRSNavigatorViewer on local forest for OfficialIntFXBook

resultMTM	fnObject ^{Object}	fnObjectName	fnObject ^{version}	fnObject ^{portfolio}	vc:env ^{data}	vc:env ^{name}	vc:value ^{data}
└ fnObject ^{trade}	└ name=?	└ Underlier621177_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11
└ version=?	└ Underlier621601_TurboBinaryOption	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ book=OfficialmFXBook	└ Underlier6234233_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ portfolio=JPY_USD_Binary	└ Underlier6204702_KO_swaption	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ vc=vc	└ Underlier6204702_KO_swaption_DynamicHedgeReserve_Ubunti	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ env=baseEnv	└ Underlier51460_TurboBinary	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ data=?	└ Underlier6204701_KO_swaption_DynamicHedgeReserve_Banti	0	JPY_USD_Binary	2003-07-11	infXMO	2003-07-11	
└ name=?	└ Underlier6206255_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ valueDate=?	└ Underlier621778_TurboBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ scenarioLabel=?	└ Underlier6203301_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ scenarioID=?	└ Underlier515368_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ mtn=mtaby	└ Underlier621199_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ amount=?	└ Underlier621369_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ ccy=?	└ Underlier513767_TurboBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ businessDate=11Jul2003	└ Underlier515811_TurboBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ status=?	└ Underlier621189_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ provenance=provenance	└ Underlier621323_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ source=?	└ Underlier514383_TurboBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ time=?	└ Underlier621131_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ provenance=provenance	└ Underlier607766_HamaBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	
└ source=?	└ Underlier511395_TurboBinaryOption	0	JPY_USD_Binary	2003-07-10	infXMO	2003-07-10	

17

Get Count	<input type="button" value="Get Data"/>	<input type="checkbox"/> Auto refresh	<input type="checkbox"/> Auto submit
125 trees			

Get Count

Figure 2a

200

202

204

206

208

Steps	Query Tree	Choice	No. Trees
1	?-210	resultCashflow resultMTM-212 resultPosition	11,187,650
2	resultMTM-212 finObject=? vc=? mtm=? businessDate=?-214 status=? provenance=?	2Jul2003 3Jul2003 4Jul2003 7Jul2003 8Jul2003 9Jul2003 10Jul2003 11Jul2003 14Jul2003-216	4,780,652
3	resultMTM-212 finObject=? vc=?-218 mtm=? businessDate=14Jul2003 status=? provenance=?	vc-220	522,404
4	resultMTM finObject=? vc=vc-218 env=?-222 valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	baseEnv-224 perturbEnv regenEnv replaceEnv	522,404
5	resultMTM finObject=?-226 vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	trade-228	15,956

Figure 2b

Steps	Query Tree	Choice	No. Trees
6	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=?-230 vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=? </pre>	<pre> I_OFFICIAL_INTFX_Fx_Fwds I_OFFICIAL_INTFX_Fx_Options I_OFFICIAL_INTFX_MultiCey_Swap I_OFFICIAL_INTFX_SingleCcy_Swap I_OFFICIAL_INTFX_Vanilla_Turbos JPY_USD_Binary-232 JPY_USD_Binary_StepDown JPY_USD_Non_Capped_KO MultiCcy_Binary USD_JPY_Capped_Turbos_Callable </pre>	15,956
7	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=? </pre>		126

Figure 2c

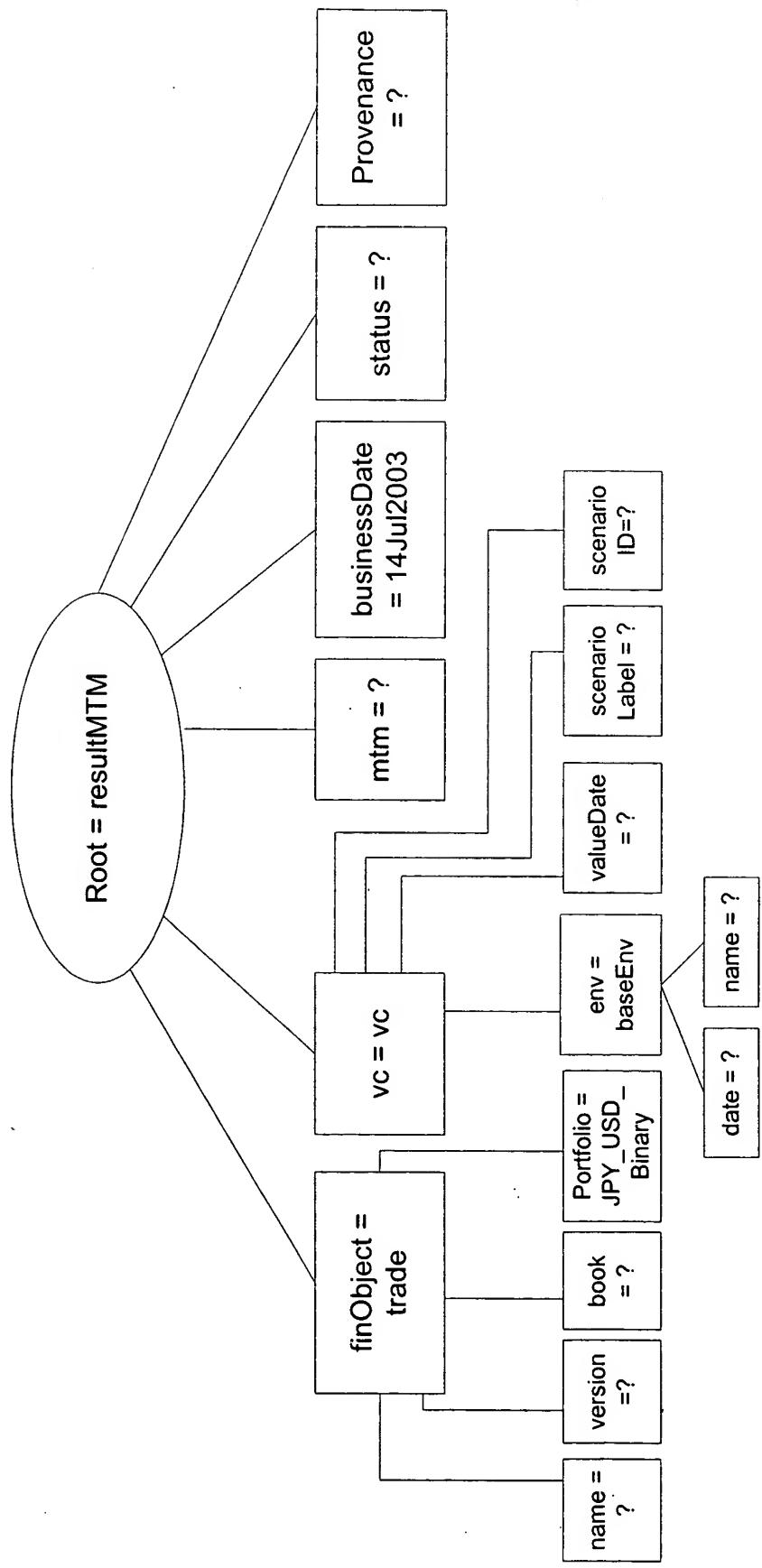


Figure 3

finObject.name	finObject.version	finObject.book	finObject.portfolio	vc.env.date	vc.env.name	vc.valueDate	businessDate	status
I_Underlier_2435342	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_3273872	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_4455342	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_5344442	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_6744449	0	OfficialIntFXBook	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present

Figure 5

finObject.name	finObject.version	vc.env.date	vc.env.name	vc.valueDate	mtm.amount	mtm.ccy	businessDate	status
I_Underlier_2435342	0	2003-07-11	IntFXMO	2003-07-11	-763001.40	USD	2003-07-14	Present
I_Underlier_3273872	0	2003-07-11	IntFXMO	2003-07-11	-138797.17	USD	2003-07-14	Present
I_Underlier_4455342	0	2003-07-11	IntFXMO	2003-07-11	-529622.00	USD	2003-07-14	Present
I_Underlier_5344442	0	2003-07-11	IntFXMO	2003-07-11	0.00	USD	2003-07-14	Present
I_Underlier_6744449	0	2003-07-11	IntFXMO	2003-07-11	-290438.07	USD	2003-07-14	Present

Figure 4

Steps	Query Tree	Choice	No. Trees
8	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=402 businessDate=14Jul2003 status=? provenance=? </pre>	money-404	126
9	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money-404 amount=?-502 ccy=?-504 businessDate=14Jul2003 status=? provenance=? </pre>		126

Figure 6

Steps	Query Tree	Choice	No. Trees
10	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=-602 </pre>	provenance-604	126
11	<pre> resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=provenance source=? time=? </pre>		126

Figure 7

finObject.name	vc.env.date	vc.env.name	mtm.amount	mtm.ccY	businessDate	status	provenance.source	provenance.time
l_Underlier_2435342	2003-07-11	IntFXMO	-763001.40	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
l_Underlier_3273872	2003-07-11	IntFXMO	-138797.17	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
l_Underlier_4455342	2003-07-11	IntFXMO	-529622.00	USD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
l_Underlier_5344442	2003-07-11	IntFXMO	0.00	USD	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49
l_Underlier_6744449	2003-07-11	IntFXMO	-290438.07	USD	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49

302 308 310 502 504 214 314 702 704

216

Figure 8

Tree 1	Tree 2
802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"	802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy = "USD" 808-point = curvePoint-828 830-maturity = "1Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"
Tree 3	Tree 4
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818amount = "1"	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = ? 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = _

Figure 9

Tree 1	Tree 2	Result
<pre>802-perturbation=tweak-804 806-curve=irSwaption Vol.-824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation=tweak-804 806-curve=irSwaption Vol.-824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	

Figure 10

Tree 1	Tree 2	Result
<pre>802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = __ 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak 806-curve = __ 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>

Figure 11

Tree 1	Tree 2	Result
<p>802-perturbation = tweak-804 806-curve = irSwapptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"</p>	<p>802-perturbation = tweak-804 806-curve = irSwapptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = __</p>	<p>802-perturbation = tweak-804 806-curve = irSwapptionVol-824 822-ccy = "AUD" 826-index = "SWAP" 808-point = __</p>

Figure 12

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"	802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = __	802-perturbation = tweak-804 806-curve = ? 808-point = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

Figure 13

Tree 1	Tree 2	Tree 3
<pre>802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy= "USD" 828-point = curvePoint-828 830-maturity = "1Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"</pre>	<pre>802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y"</pre>

Figure 14

```
1402
  /   1404   1408
resultPosition /   /
  finObject=trade
    name=?-1410
  218- vc=vc-220
    222- env=perturbEnv-1412
      802- perturbation=tweak-804
        806- curve=irCurve-820
          ccy=?-823
        808- point=curvePoint-828
          maturity=?-830
      810a- tweakSpec=tweakSpec-810b
        812- spec=perturbationSpec-814
          direction=?-816
          amount=?-818
  1406- delta=money-1414
  1416- amount=?
```

Figure 15

```
resultPosition          1502
  finObject=trade      /
  1410- name="Trade1"
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
        823- ccy="EUR"-1504
      point=curvePoint-828
        maturity=?-830
      tweakSpec=tweakSpec-810b
        spec=perturbationSpec-814
        816- direction="UP"-1506
        818- amount=?
  delta=money
  amount=?
```

Figure 16

```
resultPosition
  finObject=trade
  1410-name=_  
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
        ccy=_-823
      808-point=?
        tweakSpec=tweakSpec
        spec=perturbationSpec-814
      816-direction=_  
      818-amount=?
1406-delta=money-1414
  1416-amount=?
```

Figure 17

```
resultPosition      1502
  finObject=trade  /
  1410-name="Trade1"
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
        823-ccy="EUR"-1504
        point=?-1702
      tweakSpec=tweakSpec
        spec=perturbationSpec
        816-direction="UP"-1506
        amount=?
delta=money
  amount=?
```

Figure 18

Query Tree 1: resultPosition 1502
finObject=trade
1410-name="Trade1"
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
823(ccy="USD"-1802
point=?-1702
tweakSpec=tweakSpec
spec=perturbationSpec
816-direction="UP"-1506
amount=?
delta=money
amount=?

Query Tree 2: resultPosition 1502
finObject=trade
1410-name="Trade1"
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
823(ccy="USD"-1802
point=?-1702
tweakSpec=tweakSpec
spec=perturbationSpec
816-direction="DN"-1804
amount=?
delta=money
amount=?

Figure 19

```
resultPosition
    finObject=trade
        name=?
    vc=vc
        env=perturbEnv
            perturbation=tweak
            806-curve=_  
            point=?
            tweakSpec=tweakSpec
                spec=perturbationSpec
                    direction=_  
                    amount=?

delta=money
amount=?
```

Figure 20

```
resultPosition
    finObject=trade
        name=?
    vc=vc
        env=perturbEnv
            perturbation=tweak
            806-curve=irSwaptionVol-824
            822-ccy="AUD"-2002
            826-index="SWAP"-2004
            point=?
            tweakSpec=tweakSpec
                spec=perturbationSpec-814
                    816-direction="UP"-1506
                    amount=?

delta=money
amount=?
```

Figure 21

```
resultPosition
  finObject=trade
  1410-name=_  
  vc=vc
    env=perturbEnv
    802-perturbation=tweak-804
      806-curve=_  
      808-point=_  
        tweakSpec=tweakSpec
        spec=perturbationSpec
        816-direction=_  
        amount=?  
delta=money
  amount=?
```

Figure 22

```
resultPosition
  finObject=trade
  1410-name="Trade2"
  vc=vc
    env=perturbEnv
      2204
      perturbation=tweak
      806-curve=irCurve-820
        823(ccy="EUR"-1504
      808-point=curvePoint-828
        830-maturity="3Y"-2202
      tweakSpec=tweakSpec
        spec=perturbationSpec
        816-direction="UP"-1506
        amount=?  
delta=money
  amount=?
```

Figure 23

```
resultPosition
  finObject=trade
    name=__
  vc=vc
    env=perturbEnv
      perturbation=tweak
        curve=irCurve
          ccy=__
        tweakSpec=tweakSpec
          spec=perturbationSpec
            direction=__
  delta=money
```

Figure 24

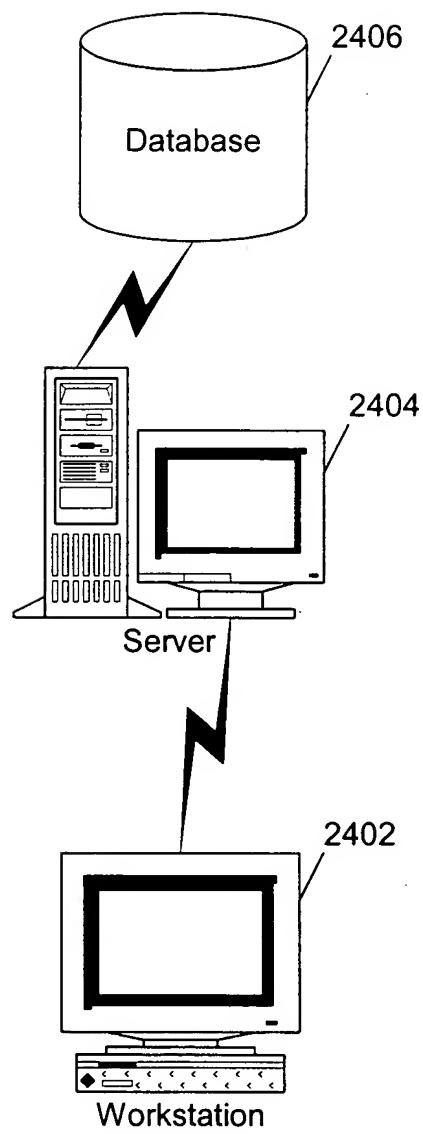


Figure 25

